

METHODS IN INTERNATIONAL FINANCE NETWORK

3rd Workshop

LUXEMBOURG, October 15-16, 2009

*Hotel Parc Belle-Vue
5, avenue Marie-Thérèse - L-2132 LUXEMBOURG*

PRELIMINARY PROGRAMME

Thursday, October 15 2009

- 09:45 – 10:00 Welcome
- BEINE Michel, University du Luxembourg
 - WOLFF Christian, University du Luxembourg
- 10:00 – 11:00 Opening address
- CHEUNG Yin Wong, University of California, Santa Cruz: “An Empirical High-Low Model and Its Applications”
- 11:00 – 11:15 Coffee break

SESSION 1 INTEREST RATES

- 11:15 – 12:00 MORENO Antonio, University of Navarra: “Uncovering the US Term Premium: an Alternative Route”
- 12:00 – 12:45 COSMA Antonio, University of Luxembourg: “Option pricing by recursive lifting”
- 12:45 – 13:45 Lunch Break

SESSION 2 FINANCIAL DEVELOPMENT AND FINANCIAL OPENNESS

- 13:45 – 14:30 PANOPOULOU Ekaterini, University of Pireus: “Do Financial Systems Converge?”
- 14:30 – 15:30 METIU Norbert, University of Maastricht: “Testing for exceptional bulls and bears : a Non parametric perspective”
- 15:30 – 16:00 Coffee break
- 16:00 – 16:45 LODIGIANI Elisabetta, University of Luxembourg: “Financial Openness and Remittances”
- 16:45 – 17:30 DUMITRESCU Elena, University of Orleans: “Early Warning Systems of Financial Crisis”
- 17:30 – 18:15 Meeting of the MIFN Board
- 18:15 Departure to “Les Caves Bernard Massard,” in Grevenmacher and Visit of the Vineyards
Conference Dinner

Friday, October 16 2009

SESSION 3 MULTIVARIATE METHODS FOR PORTFOLIO SELECTION

- 09:30 – 10:30 MANNER Hans, University of Maastricht: “Dynamic Stochastic Copula Model”
- 10:30 – 11:30 HEINEN Andreas, University Carlos 3: “Modeling International Financial Returns with a Multivariate Regime Switching Copula”
- 11:30 – 12:30 VERMEULEN Robert, University of Luxembourg & University of Maastricht: “Safety First: Matching Portfolio Optimization with Investor Needs”
- 12:30 – 13:30 Lunch Break

SESSION 4 EXCHANGE RATES

- 13:30 – 14:30 VERSTEEG Roald, University of Maastricht: "Time series properties of Survey exchange Rate Expectations"
- 14:30 – 15:30 BOS Charles, University of Amsterdam: "Does the Canadian Economy Suffer From Dutch Disease?"
- 15:30 – 16:00 Coffee Break
- 16:00 – 17:15 Closing address
 o LOTHIAN James, University of Arizona: TBA
- 17:15 – 19:15 Visit of the City of Luxembourg
- 19.15 Free Evening

More information available soon here: www.uni.lu/mifn2009